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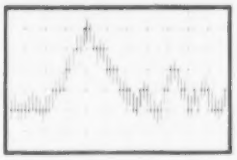

INTERNATIONAL REPORT

JULY 1987

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INTERNATIONAL VOLUME & OPEN INTEREST

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	VOLUME JULY 1986	VOLUME JULY 1987	OPEN INTEREST JULY 1986	OPEN INTEREST JULY 1987
Potatoes	40,456	26,999		
Early Potatoes	121	344		
Cattle	147	12		
Pigmeat	478			
Early Pigs	207	105		
Soyameal	8,091	4,282		
BIFFEX	2,355	8,249		
GAFTA	51,855	39,991	0	0
Ocean Freight Rate Future	2,409	558	2,888	1,270
FNCI		3,407		3,470
INTEX	2,409	3,965	2,888	4,740
Crude Oil				
Gasoil	73,004	97,884		
Heavy Fuel Oil		152		
Gasoline		100		
Gasoil Options		401		
IPE	73,004	98,537	0	0
Cocoa	76,287	102,811		
Robusta	100,615	58,751		
Sugar (FOB)	75,323	55,874		
White Sugar		11,137		
Cocoa Options		260		
Coffee Options		130		
Sugar Options		137		
FOX	252,225	229,100	0	0

	VOLUME JULY 1986	VOLUME JULY 1987	OPEN INTEREST JULY 1986	OPEN INTEREST JULY 1987
FT Index	9,805	40,070		
Three Mth Pound (1/2M)	66,885	145,121		
Short Gilt	3,129			
Twenty Yr Gilt	218,995	618,994		
Deutschemark	1,340	233		
Eurodollar	82,484	114,377		
Dollar Mark				
T-Bond	123,384	115,249		
Yen Bond		75,135		
Sterling Currency	2,582	974		
Swiss Franc	35	177		
Yen	380	57		
Eurodollar Option	3,162	2,267		
FTSE Option		1,182		
T-Bond Option	5,347	5,353		
Gilt Option	25,230	85,574		
Dollar/Mark Option	104	386		
Pound/Dollar Option	6,835	657		
LIFFE	549,697	1,205,806	0	0
3 Month Treasury Bill		8,731		4,362
French Gov't Bond		742,892		117,596
MATIF	0	751,623	0	121,958
Canadian T-Bill Opt.		20		240
Canadian L-T Bonds Opt.	14,576	23,382	18,565	17,898
Gold Option	12,341	29,496	34,191	58,384
MONTREAL EXCHANGE	26,917	52,898	52,756	76,522
U.S. Dollar	789	2,186	294	431
Prime Commercial Paper	4,199		2,287	132
NZ Crossbred Wool	991	535	2,233	985
5-yr Govt Stock Futures	7,395	24,538	1,016	7,065
New Zealand Wheat	70		70	
90 Day Bank Bill		2,671		
Barclays Share Index		13,478		1,782
NEW ZEALAND FUTURES EXCH	13,444	43,408	5,900	10,395

	VOLUME JULY 1986	VOLUME JULY 1987	OPEN INTEREST JULY 1986	OPEN INTEREST JULY 1987
Alberta Barley		0		0
Wheat	11,411	21,332	4,341	4,632
Oats	1,527	4,030	497	1,223
Thunder Bay Barley	15,615	29,105	8,223	9,004
Rye	7,529	13,435	2,900	2,595
Flax Seed	23,185	25,224	5,561	6,607
Canola/Rape Seed	91,854	87,229	17,478	23,210
Gold	1	13	20	17
Silver	8	33	46	21
WINNIPEG COMMODITY EXCH	151,130	180,401	39,066	47,309
Gold	51,192	206,388	49,045	114,528
Silver	32,324	120,822	37,809	74,608
Platinum	84,297	243,659	62,764	116,144
Rubber	105,079	114,403	41,588	37,229
Cotton Yarn	13,500	241,572	4,932	63,204
Woolen Yarn	746	1,639	95	299
TOKYO COMM EX INDUSTRY	287,138	928,483	196,233	406,012
American Soybeans	352,280	178,968	134,917	123,446
Chinese Soybeans	16,332	1,701	5,680	387
Red Beans	299,360	303,333	53,918	84,173
TOKYO GRAIN EXCHANGE	667,972	484,002	194,515	208,006
Yen Gov't Bond		1,546,427		149,011
TOKYO STOCK EXCHANGE	0	1,546,427	0	149,011
Domestic Soybeans	2	2		0
Red Beans	29,897	21,361	5,440	6,897
White Beans	2	2		0
Potato Starch	2	2		0
Imported Soybeans	31,129	5,612	4,716	2,157
HOKKAIDO GRAIN EXCH	61,032	26,979	10,156	9,054

	VOLUME JULY 1986	VOLUME JULY 1987	OPEN INTEREST JULY 1986	OPEN INTEREST JULY 1987
Sugar	56,975	50,936	22,298	34,884
Coffee	2,839	504	1,252	523
Cocoa	43	32	180	312
PARIS FUTURES EXCHANGE	59,857	51,472	23,730	35,719
Eurodollar	37,594	107,643	9,722	16,739
Deutschemark	16,009	6,286	1,086	308
Japanese Yen	13,220	9,456	1,433	1,285
British Pound	6,373	488	377	554
Nikkei Stock Average		47,755		9,157
US T-Bond		150		82
Gold	27	1		
SIMEX	73,223	171,779	12,618	28,125
All Ords. Index	37,621	50,631	5,330	9,638
Bank Bills 90 Day	126,715	196,515	27,618	43,892
US Dollars	8,661	753	1,890	270
Aust T-Bond 10 year	188,499	185,672	28,021	30,456
US T-Bond		100		7,005
Eurodollar		4		25,590
Gold		132		150,523
Greasy Wool	116	2	79	
Live Cattle (Cash Set)	280	52	261	377
Wool (Cash Set)	81	31	222	125
Bank Bill Options	4,079	6,826	5,480	4,989
US Dollar Options	446	0	287	0
Aust 10-Yr Bond Option	25,923	32,208	11,257	17,900
All Ords Options	2,799	15,849	2,423	15,247
SYDNEY FUTURES EXCHANGE	395,220	488,775	82,868	306,012
Canadian T-Bill 91 Day	545		129	
Long Canadian Bonds	40		54	
TSE 300 Composite Index	15,128	16	1,081	0
TSE 300 Spot Index		6		0
TSE 35 Index		5,122		207
Warrants				
US Dollar				
Bond Options	2,825	218	3,199	1,450
Silver Options	389	1,784	1,465	4,649
TORONTO FUTURES EXCHANGE	18,927	7,146	5,928	6,306

	VOLUME JULY 1986	VOLUME JULY 1987	OPEN INTEREST JULY 1986	OPEN INTEREST JULY 1987
White Beans		0		0
Red Beans	35,978	29,474	3,134	6,114
Imported Soybeans	43,497	21,786	7,546	7,431
Refined Sugar	301	147	67	0
KANMON COMMODITY EXCH	79,776	51,407	10,747	13,545
Red Beans	28,766	30,895	3,132	5,138
Imported Soybeans	44,581	26,903	9,040	8,129
KOBE GRAIN EXCH	73,347	57,798	12,172	13,267
Raw Silk	3,383	18,687	3,879	9,639
KOBE RAW SILK EXCH	3,383	18,687	3,879	9,639
Rubber (RSS3)	91,862	70,144	30,583	23,224
KOBE RUBBER EXCH	91,862	70,144	30,583	23,224
Dried Cocoon	64,848	35,262	26,490	19,544
MAEBASHI DRIED COCOON EX	64,848	35,262	26,490	19,544
Red Beans	77,913	76,940	20,539	28,611
White Beans	132	0		0
Sweet Potato Starch	4	4		0
Imported Soybeans	49,500	18,681	19,519	10,418
Refined Sugar	1,290	294	6	0
NAGOYA GRAIN & SUGAR EXCH	128,839	95,919	40,064	39,029
Cotton Yarn (40S)	13,418	67,773	5,841	20,275
Staple Fiber Yarn (Dull)	4,550	7,902	2,421	0
Wool Yarn	1,121	1,151	691	447
NAGOYA TEXTILE	19,089	76,826	8,953	20,722

	VOLUME JULY 1986	VOLUME JULY 1987	OPEN INTEREST JULY 1986	OPEN INTEREST JULY 1987
Red Beans	224,858	212,900	48,720	69,020
Imported Soybeans	132,227	54,961	30,890	24,115
OSAKA GRAIN EXCHANGE	357,085	267,861	79,610	93,135
Refined Sugar	565	294	46	0
Raw Sugar	54,151	60,253	33,710	57,604
OSAKA SUGAR EXCHANGE	54,716	60,547	33,756	57,604
Staple Fiber Yarn(Bright)	287	312	100	0
Staple Fiber Yarn (Dull)	287	287		2,207
Wool Yarn	15,097	52,235	11,003	16,469
Cotton Yarn (20S)	14,027	42,067	7,216	16,548
Cotton Yarn (40S)	3,032	22,482	1,884	8,231
OSAKA TEXTILE	32,730	117,383	20,203	43,455
Refined Sugar	373	294	43	0
Raw Sugar	199,452	150,945	136,582	199,602
TOKYO SUGAR EXCHANGE	199,825	151,239	136,625	199,602
Dried Cocoon	112,494	55,714	33,797	22,210
TOYAHASHI DRIED COCOON EX	112,494	55,714	33,797	22,210
Raw Silk	6,133	36,343	6,468	18,146
YOKOHAMA RAW SILK EX	6,133	36,343	6,468	18,146